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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/07/2015

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product                | No<br>of Trades | Nominal        | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|------------------------|-----------------|----------------|---------------|--------------|
| 8:17:20                            | GOVI             | On 06/08/2015 |              | GOVI                   | 1               | 20,000         | 0.00 Client   | Buy          |
| 8:17:20                            | GOVI             | On 06/08/2015 |              | GOVI                   | 1               | 20,000         | 0.00 Client   | Sell         |
| <b>Total for GOVI GOVI</b>         |                  |               |              |                        | <b>2</b>        | <b>40,000</b>  | <b>0.00</b>   |              |
| 8:18:31                            | IGOV             | On 06/08/2015 |              | Index Future           | 1               | 90,000         | 0.00 Client   | Buy          |
| 8:18:31                            | IGOV             | On 06/08/2015 |              | Index Future           | 1               | 90,000         | 0.00 Client   | Sell         |
| <b>Total for IGOV Index Future</b> |                  |               |              |                        | <b>2</b>        | <b>180,000</b> | <b>0.00</b>   |              |
| 12:05:39                           | JIBAR FUTURE     | On 21/10/2015 |              | Jibar Tradeable Future | 1               | 50,000,000     | 0.00 Member   | Sell         |
| 12:05:39                           | JIBAR FUTURE     | On 21/10/2015 |              | Jibar Tradeable Future | 1               | 50,000,000     | 0.00 Client   | Buy          |
| 12:05:39                           | JIBAR FUTURE     | On 18/11/2015 |              | Jibar Tradeable Future | 1               | 50,000,000     | 0.00 Client   | Sell         |
| 12:05:39                           | JIBAR FUTURE     | On 18/11/2015 |              | Jibar Tradeable Future | 1               | 50,000,000     | 0.00 Member   | Buy          |

| Matched Time   | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| <b>Total for JIBAR FUTURE Jibar Tradeable Future</b> |                  |               |        |           |             | <b>4</b>     | <b>200,000,000</b> | <b>0.00</b> |          |
| 14:02:46   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 115,000,000        | 0.00 Member | Sell     |
| 14:02:46   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 137,100,000        | 0.00 Member | Buy      |
| 15:57:23   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Member | Sell     |
| 15:57:23   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Member | Buy      |
| 15:57:23   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Member | Sell     |
| 15:57:23   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Member | Buy      |
| 16:30:27   | R186             | On 05/11/2015 |        |           | Bond Future | 1            | 23,000,000         | 0.00 Member | Buy      |
| 16:30:27   | R186             | On 05/11/2015 |        |           | Bond Future | 1            | 23,000,000         | 0.00 Member | Sell     |
| 16:33:49   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Member | Sell     |
| 16:33:49   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Member | Buy      |
| 16:34:16   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Member | Buy      |
| 16:34:16   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Member | Sell     |
| 16:47:49   | R186             | On 05/11/2015 |        |           | Bond Future | 1            | 23,000,000         | 0.00 Member | Buy      |
| 16:47:49   | R186             | On 05/11/2015 |        |           | Bond Future | 1            | 23,000,000         | 0.00 Client | Sell     |
| 17:05:03   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Client | Sell     |
| 17:05:03   | R186             | On 06/08/2015 | 7.75   | Call      | Bond Future | 1            | 100,000,000        | 0.00 Member | Buy      |
| 17:05:56   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Member | Sell     |
| 17:05:56   | R186             | On 05/11/2015 | 7.75   | Call      | Bond Future | 1            | 120,000,000        | 0.00 Client | Buy      |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 7,500,000          | 0.00 Member | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 7,500,000          | 0.00 Member | Buy      |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy      |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 2,400,000          | 0.00 Member | Buy      |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 2,400,000          | 0.00 Member | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 8,000,000          | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 115,000,000        | 0.00 Member | Buy      |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 115,000,000        | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Sell     |
| 17:28:58   | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy      |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 7,500,000            | 0.00 Client | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000            | 0.00 Member | Buy       |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 8,000,000            | 0.00 Member | Buy       |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 500,000              | 0.00 Member | Buy       |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 2,400,000            | 0.00 Client | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000            | 0.00 Member | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000            | 0.00 Member | Buy       |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 8,000,000            | 0.00 Member | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 500,000              | 0.00 Member | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000            | 0.00 Member | Sell      |
| 17:28:58                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000              | 0.00 Client | Sell      |
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>44</b>    | <b>1,960,400,000</b> | <b>0.00</b> |           |
| 13:12:19                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Client | Sell      |
| 13:12:19                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Member | Buy       |
| <b>Total for R207 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>10,000,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>54</b>    | <b>2,170,620,000</b> | <b>0.00</b> |           |